

Claims

1. In a data processing system comprising a processor and data storage means for storing data representative of the price evolution of a plurality of stock options over a time period, a method for analyzing the characteristics of sub-time periods of the time period where a change of trend of the price evolution occurs, the method comprising the steps of:

- a. for each sub-time period, aggregating data associated with each stock option by creating a standard description of the stock option's price;
- b. for each sub-time period, converting the standard description of each stock option's price into a candlestick pattern chosen among a predetermined typology of a plurality of candlestick patterns;
- c. for each sub-time period and for each stock option, comparing the standard description of the current sub-time period to the standard description of the previous sub-time period, and allocating a comparison code, the comparison code being chosen among a predetermined typology of a plurality of comparison codes;
- d. using each standard description created in step (a) for marking each sub-time period of each stock option with a trend indicator; and
- e. applying an exploratory data analysis method on the results obtained in steps (b), (c) and (d) for each stock option to determine a set of characteristics of the sub-time periods for the plurality of stock options.

2. The method of claim 1 further comprising a first step before step (a) of collecting data at regular time intervals over the time period.
3. The method of claim 1 wherein the standard description comprises a set of price values (open, close, low, high) describing the price evolution of each stock option within the sub-time period.
4. The method of claim 1 wherein the sub-time period is one day.
5. The method of claim 1 wherein steps (b), (c) and (d) are processed simultaneously.
6. The method of claim 1 wherein step (d) is processed using a regression analysis method.
7. The method of claim 1 wherein step (d) is processed using an image analysis detection method.
8. The method of claim 1 wherein the data collected are representative of the evolution of a stock option parameter other than the stock option's price.
9. A system for analyzing the characteristics of sub-time periods of a time period over which a change of trend of a price evolution of a plurality of stock options occurs, comprising:
 - means for storing data representative of the price evolution of the plurality of stock options,
 - means for aggregating the data associated with each stock option and for creating for each stock option a standard

13. The system according to claims 9 wherein the data collected are representative of the evolution of a stock option parameter other than the stock option's price.

14. In a data processing system comprising data storage means for storing historical data representative of the price evolution of a plurality of stock options over a time period, a computer program product comprising a program configured to perform a method for automatically analyzing characteristics of sub-time periods of the time period in which a change of trend of price evolution occurs, the method comprising the steps of

- a. for each sub-time period, aggregating data associated with each stock option by creating a standard description of the stock option's price;
- b. for each sub-time period, converting the standard description of each stock option's price into a candlestick pattern chosen among a predetermined typology of a plurality of candlestick patterns;
- c. for each sub-time period and for each stock option, comparing the standard description of the current sub-time period to the standard description of the previous sub-time period, and allocating a comparison code, the comparison code being chosen among a predetermined typology of a plurality of comparison codes;
- d. using each standard description created in step (a) for marking each sub-time period of each stock option with a trend indicator; and
- e. applying an exploratory data analysis method on the results obtained on steps (b), (c) and (d) for each stock option to determine a set of characteristics of the sub-time periods for the plurality of stock options.